

State of California
Pooled Money Investment Account
Market Valuation
6/30/2012

Carrying Cost Plus				
Description	Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	\$ 18,025,015,961.50	\$ 18,035,875,027.58	\$ 18,035,714,500.00	NA
Notes	\$ 16,425,839,178.38	\$ 16,425,695,679.44	\$ 16,471,785,500.00	\$ 18,029,444.00
Federal Agency:				
SBA	\$ 533,920,670.62	\$ 533,920,670.62	\$ 534,236,835.82	\$ 556,704.58
MBS-REMICs	\$ 327,565,846.27	\$ 327,565,846.27	\$ 356,052,805.03	\$ 1,561,392.94
Debentures	\$ 750,600,944.28	\$ 750,600,944.28	\$ 750,928,000.00	\$ 734,165.50
Debentures FR	\$ -	\$ -	\$ -	\$ -
Discount Notes	\$ 2,296,401,499.92	\$ 2,297,700,249.94	\$ 2,297,777,000.00	NA
GNMA	\$ 13,135.39	\$ 13,135.39	\$ 13,251.02	\$ 129.87
IBRD Debenture	\$ 399,931,803.28	\$ 399,931,803.28	\$ 400,000,000.00	\$ 83,332.00
IBRD Deb FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ 800,000,000.00	\$ 800,000,000.00	\$ 800,000,000.00	\$ 661,670.55
Bank Notes	\$ -	\$ -	\$ -	\$ -
CDs and YCDs	\$ 6,365,071,488.20	\$ 6,365,040,029.86	\$ 6,364,102,818.42	\$ 2,308,841.66
Commercial Paper	\$ 2,585,384,503.36	\$ 2,585,672,778.39	\$ 2,585,211,507.23	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 4,483,640,000.00	\$ 4,483,640,000.00	\$ 4,483,640,000.00	NA
AB 55 & GF Loans	\$ 7,508,801,385.90	\$ 7,508,801,385.90	\$ 7,508,801,385.90	NA
TOTAL	\$ 60,502,186,417.10	\$ 60,514,457,550.95	\$ 60,588,263,603.42	\$ 23,935,681.10

Fair Value Including Accrued Interest

\$ 60,612,199,284.52

Repurchase Agreements, Time Deposits, AB 55 & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).

The value of each participating dollar equals the fair value divided by the amortized cost (**1.001219643**).
As an example: if an agency has an account balance of \$20,000,000.00, then the agency would report its participation in the LAIF valued at \$20,024,392.87 or \$20,000,000.00 x **1.001219643**.